

CENTRAL NEBRASKA COMMUNITY ACTION

Screens Summary (Data as of 12-31-2021)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	
US Stock																
JPMorgan US Equity R6 <i>percentile rank</i> <i># of funds in category</i>	JUEMX	Large Blend	28.80 22 1,394	29.25 3 1,256	19.86 5 1,121	17.57 1 831	✔	17.93	1.02	7.38	✔	☐	✖	0.44	✔	
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	28.66 23 1,394	26.03 24 1,256	18.43 18 1,121	16.51 11 831	✔	17.42	1.00	5.68	✔	☐	✔	0.04	✔	
Vanguard Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VIGAX	Large Growth	27.26 19 1,241	34.78 11 1,120	24.77 27 1,020	19.29 19 772	✔	18.52	1.00	27.02	✔	☐	✔	0.05	✔	
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	28.90 21 1,394	20.61 87 1,256	15.53 74 1,121	14.59 69 831	✔	16.72	0.93	24.52	✔	☐	✖	0.27	✔	
Vanguard Mid-Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMGMX	Mid-Cap Growth	20.48 19 591	29.44 31 541	20.05 39 494	16.45 33 383	✔	19.93	0.96	8.86	✔	☐	✔	0.07	✔	
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	28.76 53 415	19.11 50 393	11.61 24 353	13.57 13 267	✔	21.92	0.98	15.38	✔	☐	✔	0.07	✔	
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	5.70 69 617	23.82 59 582	16.90 56 520	14.83 59 394	✔	22.36	0.94	17.01	✔	☐	✖	0.07	✔	
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	28.09 68 447	18.51 45 419	10.31 23 393	13.30 14 301	✔	24.66	0.96	5.68	✔	☐	✔	0.07	✔	
Non-US Stock																
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWGX	Diversified Emerging Mkts	5.13 27 794	19.03 9 721	14.59 8 616	9.58 3 344	✔	17.60	0.88	22.56	✔	☐	✔	0.57	✔	
American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i>	REGX	Foreign Large Growth	2.84 80 452	17.95 70 387	12.87 67 333	10.01 47 225	✔	17.88	0.99	20.60	✔	☐	✔	0.46	✔	
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	-0.74 89 452	27.75 4 387	21.14 3 333	13.96 4 225	✔	20.05	0.97	18.91	✔	☐	✔	0.32	✔	
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	7.97 87 350	12.31 19 326	9.16 4 286	7.57 16 180	✔	19.55	1.11	11.60	✔	☐	✔	0.35	✔	
Vanguard Total World Stock Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTWAX	World Stock	18.19 58 328	- - 284	- - 237	- - 145	—	-	-	8.86	✔	—	✔	0.10	✔	

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Alternative															
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	33.48	14.74	5.99	-1.76	✓	18.67	1.19	7.00	✓	—	—	0.82	✓
<i>percentile rank</i>			25	7	21	42									
<i># of funds in category</i>			114	109	86	55									
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	40.40	19.95	11.24	11.51	✓	18.85	0.94	25.65	✓	—	✓	0.12	✓
<i>percentile rank</i>			59	42	49	31									
<i># of funds in category</i>			255	235	202	151									
Fixed Income															
Western Asset Core Plus Bond IS	WAPSX	Core Plus Bond	-1.87	6.47	4.94	4.57	✓	5.38	1.25	15.01	✓	—	—	0.42	✓
<i>percentile rank</i>			90	13	8	10									
<i># of funds in category</i>			606	570	496	354									
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	3.78	8.23	5.70	6.15	✓	8.13	0.86	13.89	✓	—	—	0.13	✓
<i>percentile rank</i>			72	38	33	37									
<i># of funds in category</i>			680	636	560	373									
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation- Protected Bond	5.68	8.24	5.18	2.98	✓	3.69	0.94	10.38	✓	—	—	0.10	✓
<i>percentile rank</i>			33	35	33	24									
<i># of funds in category</i>			210	203	180	125									
Vanguard Total Bond Market Index Adm	VBTLX	Intermediate- Term Bond	-1.67	4.82	3.58	2.86	✓	3.60	1.06	8.86	✓	☒	—	0.05	✓
<i>percentile rank</i>			52	46	42	55									
<i># of funds in category</i>			426	389	351	256									
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	38.69	✓	—	—	—	—
<i>percentile rank</i>			—	—	—	—									
<i># of funds in category</i>			41	—	—	—									
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	0.18	1.88	1.82	—	✓	0.98	0.12	4.93	✓	—	—	0.10	✓
<i>percentile rank</i>			38	26	24	—									
<i># of funds in category</i>			239	214	175	94									
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	-1.67	3.86	3.55	4.78	✓	3.60	0.71	7.27	✓	—	—	0.52	✓
<i>percentile rank</i>			41	61	28	4									
<i># of funds in category</i>			125	110	81	48									
Balanced															
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	6.05	11.01	8.05	7.09	✓	7.46	1.01	27.27	✓	—	✓	0.12	✓
<i>percentile rank</i>			85	48	31	33									
<i># of funds in category</i>			504	466	428	284									
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	14.35	17.58	12.53	11.12	✓	14.06	1.03	27.27	✓	—	✓	0.14	✓
<i>percentile rank</i>			70	37	22	25									
<i># of funds in category</i>			321	294	265	196									
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	1.92	7.61	5.70	4.98	✓	4.63	0.97	27.27	✓	—	✓	0.11	✓
<i>percentile rank</i>			90	61	39	47									
<i># of funds in category</i>			195	182	168	110									

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⚠️ Fund on Watch List

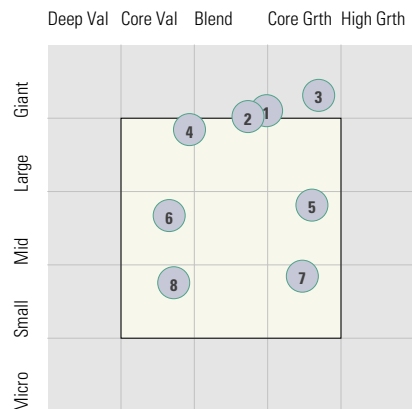
Name	Ticker	Asset Class	Trailing Performance and Risk							Management		Style		Expense	
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	10.08	14.28	10.30	9.12	✔️	10.70	0.99	27.27	✔️	—	✔️	0.13	✔️
<i>percentile rank</i>			<i>88</i>	<i>62</i>	<i>52</i>	<i>58</i>									
<i># of funds in category</i>			<i>711</i>	<i>666</i>	<i>602</i>	<i>434</i>									

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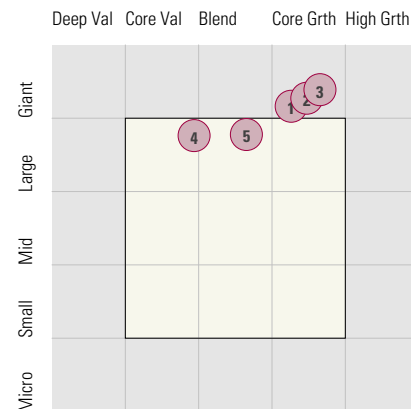
Style Analysis (Data as of 12-31-2021)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$	
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign		
1	JPMorgan US Equity R6	Large Blend	39.68	17.25	43.07	0.63	95.77	3.60	237.46
2	Vanguard 500 Index Admiral	Large Blend Index	30.22	22.16	47.62	0.47	98.51	1.02	230.90
3	Vanguard Growth Index Admiral	Large Growth	28.56	10.08	61.37	0.34	98.76	0.90	373.48
4	American Funds Washington Mutual R6	Large Value	30.97	27.31	41.72	2.69	88.66	7.86	157.45
5	Vanguard Mid-Cap Growth Index Admiral	Mid-Cap Growth	24.32	18.25	57.44	0.49	98.59	0.92	30.85
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	47.19	23.69	29.11	1.05	96.91	2.04	23.93
7	Vanguard Small Cap Growth Index Admiral	Small Growth	28.18	24.76	47.06	1.57	97.72	0.72	6.32
8	Vanguard Small Cap Value Index Admiral	Small Value	51.47	13.98	34.56	0.31	99.00	0.68	5.77

Non-US Stock Funds

	Category	Super Sectors %			Regional Exposure %			Market Maturity %			
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$	
1	American Funds New World R6	Diversified Emerging Mkts	37.47	21.32	41.22	37.45	39.39	23.15	61.07	38.93	66.76
2	American Funds Europacific Growth R6	Foreign Large Growth	36.08	19.48	44.44	13.65	37.75	48.60	77.71	22.29	61.49
3	Vanguard International Growth Adm	Foreign Large Growth	38.02	25.18	36.80	19.77	31.83	48.40	78.61	21.39	85.43
4	Vanguard International Value Inv	Foreign Large Value	47.50	14.47	38.04	12.41	36.27	51.31	82.31	17.69	30.20
5	Vanguard Total World Stock Index Admiral	World Stock	35.39	20.88	43.75	63.27	18.47	18.25	91.94	8.06	77.80

Fixed Income Funds

	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	Western Asset Core Plus Bond IS	Core Plus Bond	31.04	11.38	28.84	0.00	6.80	81.89	12.64	5.47
2	Vanguard High-Yield Corporate Adm	High Yield Bond	4.46	0.00	87.18	0.00	3.63	9.35	88.90	1.75
3	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	97.81	0.00	0.00	0.00	7.70	97.79	0.00	2.21
4	Vanguard Total Bond Market Index Adm	Intermediate-Term Bond	46.92	20.64	28.71	0.00	6.84	99.97	0.01	0.02
5	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
6	Vanguard Ultra-Short-Term Bond Admiral	Ultrashort Bond	4.58	0.01	78.37	0.00	0.91	90.15	0.27	9.58
7	PIMCO International Bond (USD-Hdg) Instl	World Bond	64.24	3.07	7.24	0.00	7.02	93.00	7.00	0.00